EGOR KHARAKOZOV, CFA

CONTACT

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github.com/ukran1um

TECHNOLOGIES

- Python
- SQL
- Excel
- Bloomberg
- Calypso
- Git
- Tableau
- AWS
- Spark

EDUCATION

2002 - 2006
Boston University
Bachelor of Science
Major in Mathematics,
Minor in Economics

2008 - 2009
Boston University
Master of Science
Administrative Studies
Concentration in Financial Economics

2016
General Assembly
Data Science Immersive

EXPERIENCE

General Assembly, 2016
Data Science Immersive Bootcamp
-Focused on aggregating and cleaning data, performing statistical analysis using Python and its data visualization and machine learning and modeling libraries for various real world applications
-Completed an extensive project involving predictive analysis of NFL player statistics and constrained optimization of fantasy football line-up selection. This involved storing over a decade's worth of data in a PostgreSQL database, cleaning and aggregating data, reducing dimensionality from over 1000 features and applying various regression algorithms to generate accurate predictions of future game performance
-Completed a Kaggle West Nile Virus prediction challenge using random forest classification

Wellington Management, 2011 - 2016
OTC Derivatives Valuations and Analytics Analyst, 2015-2016
Assistant Vice President
-Designed and implemented operational processes and enhancements using SQL, Excel and Bloomberg APIs
-Part of a small team responsible for the daily internal valuation model review and pricing of the OTC derivative book
-Products covered included equity and credit options, total return swaps, interest rate swaps, credit swaps, FRAs and various styles of FX options

Hedge Fund Administration Analyst, 2011-2015
Assistant Vice President
-Day to day was responsible for oversight and calculation of portfolio margin and risk metrics and cash availability projections for several large hedge funds
-Performed stress testing of various portfolios to assess liquidity needs and margin limits in adverse market conditions
-Reviewed complex investor allocation data and verified fee calculations on private investments held in side pockets

Major Projects at Wellington:
-Designed equity option price monitoring process, ensuring accurate daily valuation review of hundreds of OTS option positions
-Key member of a team that completed a large initiative in setting up a new distribution channel for several of the funds resulting in significant ($100M+) inflows of new investors
-Lead analyst in charge of designing and opening a new multi-managed hedge fund structure
-Lead analyst on a merger of two complex master feeder hedge funds with over $2B invested in diverse asset classes including illiquid investments

Investors Bank and Trust / International Fund Services, 2006 - 2011
Hedge Fund Accounting Manager

CERTIFICATION

Chartered Financial Analyst

DATA SKILLS

Python Libraries	Machine Learning Algorithms	Techniques
Scikit Learn	Linear Regression	Regularization
Pandas	Logistic Regression	GridSearch
Numpy	K Nearest Neighbors	Model Evaluation
Statsmodels	Decision Trees	Bagging/Boosting Ensembles
Matplotlib	Support Vector Machines	Monte Carlo Simulation
Seaborn	Unsupervised Clustering	PCA / Dimensionality Reduction
Beautiful Soup	Bayes	Web Scraping / Mining
Pyspark	ARIMA	Distributed Computing